

State of California
Pooled Money Investment Account
Market Valuation
2/28/2011

Carrying Cost Plus			
Description	Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 24,925,395,972.22	\$ 24,981,322,000.00	NA
Notes	\$ 6,038,516,695.02	\$ 6,086,025,000.00	\$ 18,419,742.00
Federal Agency:			
SBA	\$ 533,995,870.69	\$ 532,671,181.58	\$ 576,111.79
MBS-REMICs	\$ 521,341,377.48	\$ 556,020,854.68	\$ 2,468,380.47
Debentures	\$ 1,377,365,350.08	\$ 1,376,936,500.00	\$ 1,959,852.75
Debentures FR	\$ 200,000,000.00	\$ 200,076,000.00	\$ 30,625.00
Discount Notes	\$ 8,676,516,304.06	\$ 8,702,994,500.00	NA
GNMA	\$ 54,874.20	\$ 56,213.49	\$ 542.46
IBRD Deb FR	\$ 300,000,000.00	\$ 300,660,000.00	\$ 158,439.00
CDs and YCDs FR	\$ 800,000,000.00	\$ 800,000,000.00	\$ 250,959.72
Bank Notes	\$ 1,050,000,000.00	\$ 1,050,100,177.09	\$ 656,527.77
CDs and YCDs	\$ 6,550,000,888.64	\$ 6,550,393,837.17	\$ 2,350,534.72
Commercial Paper	\$ 8,235,114,912.47	\$ 8,237,154,316.68	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 3,803,640,000.00	\$ 3,803,640,000.00	NA
AB 55 & GF Loans	\$ 6,118,055,111.96	\$ 6,118,055,111.96	NA
TOTAL	\$ 69,129,997,356.82	\$ 69,296,105,692.65	\$ 26,871,715.68

Fair Value Including Accrued Interest	\$	69,322,977,408.33
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Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).